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OMB APPROVAL

OMB Number:

3235-0504 Expires: "ISSION July 31, 2004

Estimated average burden hours per response. 2.00

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM 19b-4(e)

DIVISION: OF MARKET REGULATION

Information Required of a Self-Regulatory Organization Listing and Trading a New Derivative Securities Product Pursuant to Rule 19b-4(e) Under the Securities Exchange Act of 1934

READ ALL INSTRUCTIONS PRIOR TO COMPLETING FORM

Part I **Initial Listing Report** 1. Name of Self-Regulatory Organization Listing New Derivative Securities Product: The NASDAQ Stock Market LLC (traded pursuant to unlisted trading privileges) 2. Type of Issuer of New Derivative Securities Product (e.g., clearinghouse, broker-dealer, corporation, etc.): Open End Management Investment Company 3. Class of New Derivative Securities Product: **Index Fund Shares** 4. Name of Underlying Instrument: Lehman Brothers 1-5 Year Government/Credit Index 5. If Underlying Instrument is an Index, State Whether it is Broad-Based or Narrow-Based: Narrow-based 6. Ticker Symbol(s) of New Derivative Securities Product: 7. Market or Markets Upon Which Securities Comprising Underlying Instrument Trades: PROCESSED Listed on: NYSE, Amex, OTC, U.S. Government 8. Settlement Methodology of New Derivative Securities Product: JUL 23 2007 Regular way trades settle on T + 3 (cash settled) THUMSON 9. Position Limits of New Derivative Securities Product (if applicable): FINANCIAL N/A Part II Execution

The undersigned represents that the governing body of the above-referenced Self-Regulatory Organization has duly approved, or has duly delegated its approval to the undersigned for, the listing and trading of the above-referenced new derivative securities product according to its relevant trading rules, procedures, surveillance programs and listing standards.

Name of Official Responsible for Form:

Michael S. Emen

Title: Securities Exchange Act of 1934 Senior Vice President, Listing Qualifications Act Telephone Number: 19b-4 301 978-8020 Section 19b-4(€) Rule Manual Signature of Official Responsible for Form: Public JUN - 5 2007 Availability:

Date: June 1, 2007